



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/01/2015

TO DATE : 12/01/2015

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|--|------------|-------------|--------------|------------------|-----------------------|
| 2038 On 05-Feb-2015 | | Bond Future | 2 | 80 | 10 140.16 |
| R186 On 07-May-2015 | | Bond Future | 17 | 4,313 | 532 077.32 |
| R204 On 07-May-2015 | | Bond Future | 6 | 600 | 23 692.15 |
| R207 On 05-Feb-2015 | | Bond Future | 46 | 10,668 | 1 069 477.24 |
| R208 On 05-Feb-2015 | | Bond Future | 22 | 8,605 | 861 371.34 |
| R209 On 05-Feb-2015 | | Bond Future | 13 | 2,307 | 191 573.86 |
| R212 On 05-Feb-2015 | | Bond Future | 18 | 4,029 | 552 629.11 |
| R214 On 05-Feb-2015 | | Bond Future | 2 | 294 | 24 786.06 |
| Grand Total for Daily Turnover Summary: | | | 126 | 30,896 | 3 265 747.24 |